



# Derivatives Weekly Statistics Report

From 2006/01/16 To 2006/01/20

| Date       | Contract Details        | Strike | Call/<br>Put | Product | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2006 | GOVI On 02-February-06  |        |              | jGovi   | 239.1400  | 238.5590                      | 239.1370  | 238.5590                        | 506.00        |
| 16/01/2006 | GOVI On 04-May-06       |        |              | jGovi   | 243.3400  | 242.7490                      | 243.3390  | 242.7490                        | 220.00        |
| 16/01/2006 | GOVI On 03-August-06    |        |              | jGovi   | 247.6200  | 247.0070                      | 247.6200  | 247.0070                        | 0.00          |
| 16/01/2006 | GOVI On 02-November-06  |        |              | jGovi   | 251.9300  | 251.3080                      | 251.9280  | 251.3080                        | 0.00          |
| 16/01/2006 | J152 On 28-February-06  |        |              | jSwap   | 7.1500    | 7.1510                        | 0.0000    | 0.0000                          | 0.00          |
| 16/01/2006 | J153 On 31-August-10    |        |              | jSwap   | 7.1300    | 7.1800                        | 0.0157    | 0.0136                          | 0.00          |
| 16/01/2006 | J157 On 15-September-15 |        |              | jSwap   | 7.3000    | 7.3420                        | 0.0143    | 0.0114                          | 0.00          |
| 16/01/2006 | J186 On 21-December-26  |        |              | jSwap   | 6.9300    | 6.9650                        | 0.0624    | 0.0580                          | 0.00          |
| 16/01/2006 | J194 On 28-February-08  |        |              | jSwap   | 7.0100    | 7.0670                        | 0.0113    | 0.0100                          | 0.00          |
| 16/01/2006 | J201 On 22-December-14  |        |              | jSwap   | 7.2900    | 7.3300                        | 0.0141    | 0.0113                          | 0.00          |
| 16/01/2006 | J203 On 15-September-17 |        |              | jSwap   | 7.2500    | 7.2960                        | 0.0200    | 0.0165                          | 0.00          |
| 16/01/2006 | J204 On 21-December-18  |        |              | jSwap   | 7.2500    | 7.2910                        | 0.0212    | 0.0175                          | 0.00          |
| 16/01/2006 | J207 On 15-January-20   |        |              | jSwap   | 7.2200    | 7.2540                        | 0.0676    | 0.0686                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2006 | JBAR On 16-March-05    |        |              | jBar                  | 7.0000    | 7.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 16/01/2006 | JFRA On 02-February-06 |        |              | jFra                  | 7.0300    | 7.0210                        | 0.0172    | 0.0172                          | 0.00          |
| 16/01/2006 | JFRA On 01-February-07 |        |              | jFra                  | 7.0000    | 7.0300                        | 0.0171    | 0.0172                          | 500.00        |
| 16/01/2006 | JFRA On 04-May-06      |        |              | jFra                  | 6.7400    | 6.7740                        | 0.0165    | 0.0166                          | 0.00          |
| 16/01/2006 | JFRA On 03-May-07      |        |              | jFra                  | 7.1000    | 7.1420                        | 0.0174    | 0.0175                          | 0.00          |
| 16/01/2006 | JFRA On 03-August-06   |        |              | jFra                  | 6.7600    | 6.7870                        | 0.0166    | 0.0166                          | 0.00          |
| 16/01/2006 | JFRA On 02-August-07   |        |              | jFra                  | 7.1800    | 7.2100                        | 0.0176    | 0.0177                          | 0.00          |
| 16/01/2006 | JFRA On 02-November-06 |        |              | jFra                  | 6.8500    | 6.8840                        | 0.0168    | 0.0169                          | 0.00          |
| 16/01/2006 | JFRA On 01-November-07 |        |              | jFra                  | 7.1900    | 7.2730                        | 0.0189    | 0.0192                          | 0.00          |
| 16/01/2006 | JN02 On 02-February-06 |        |              | jNote                 | 6.9800    | 7.0120                        | 0.1301    | 0.1307                          | 0.00          |
| 16/01/2006 | JN05 On 02-February-06 |        |              | jNote                 | 7.2900    | 7.3330                        | 0.3043    | 0.3060                          | 0.00          |
| 16/01/2006 | JN10 On 02-February-06 |        |              | jNote                 | 7.3800    | 7.4240                        | 0.5207    | 0.5227                          | 0.00          |
| 16/01/2006 | JROD On 31-January-06  |        |              | jRod                  | 6.6700    | 6.5340                        | 0.0032    | 0.0031                          | 0.00          |
| 16/01/2006 | JROD On 28-February-06 |        |              | jRod                  | 6.7500    | 6.6140                        | 0.0029    | 0.0029                          | 0.00          |
| 16/01/2006 | JROD On 31-March-06    |        |              | jRod                  | 6.8600    | 6.7270                        | 0.0026    | 0.0026                          | 0.00          |
| 16/01/2006 | JROD On 28-April-06    |        |              | jRod                  | 6.8500    | 6.7790                        | 0.0054    | 0.0054                          | 0.00          |
| 16/01/2006 | JROD On 31-May-06      |        |              | jRod                  | 6.9100    | 6.8400                        | 0.0052    | 0.0052                          | 0.00          |
| 16/01/2006 | JROD On 30-June-06     |        |              | jRod                  | 6.9700    | 6.8960                        | 0.0049    | 0.0049                          | 0.00          |
| 16/01/2006 | JROD On 31-July-06     |        |              | jRod                  | 6.9200    | 6.8770                        | 0.0077    | 0.0077                          | 0.00          |
| 16/01/2006 | JROD On 31-August-06   |        |              | jRod                  | 6.9600    | 6.9110                        | 0.0075    | 0.0074                          | 0.00          |
| 16/01/2006 | R153 On 02-February-06 |        |              | Bond Future           | 7.1300    | 7.1840                        | 128.2439  | 128.0044                        | 267.00        |
| 16/01/2006 | R153 On 04-May-06      |        |              | Bond Future           | 7.1300    | 7.1880                        | 123.9103  | 123.6625                        | 0.00          |
| 16/01/2006 | R153 On 03-August-06   |        |              | Bond Future           | 7.1200    | 7.1900                        | 126.0907  | 125.8331                        | 0.00          |
| 16/01/2006 | R153 On 02-February-06 | 8.00   | Call         | Option on Bond Future | 8999      | 7606                          | 8999      | 7606                            | 0.00          |
| 16/01/2006 | R153 On 02-February-06 | 8.00   | Put          | Option on Bond Future | 1573      | 2574                          | 1573      | 2574                            | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2006 | R153 On 04-May-06      | 7.00   | Call         | Option on Bond Future | 20977     | 19425                         | 20977     | 19425                           | 0.00          |
| 16/01/2006 | R153 On 04-May-06      | 7.00   | Put          | Option on Bond Future | 5716      | 6642                          | 5716      | 6642                            | 0.00          |
| 16/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 28561     | 26706                         | 28561     | 26706                           | 0.00          |
| 16/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 3180      | 3803                          | 3180      | 3803                            | 0.00          |
| 16/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 37022     | 34928                         | 37022     | 34928                           | 0.00          |
| 16/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 1629      | 2013                          | 1629      | 2013                            | 0.00          |
| 16/01/2006 | R153 On 04-May-06      | 9.25   | Call         | Option on Bond Future | 46063     | 43800                         | 46063     | 43800                           | 0.00          |
| 16/01/2006 | R153 On 04-May-06      | 9.00   | Call         | Option on Bond Future | 46063     | 43800                         | 46063     | 43800                           | 0.00          |
| 16/01/2006 | R153 On 04-May-06      | 8.75   | Call         | Option on Bond Future | 46063     | 43800                         | 46063     | 43800                           | 0.00          |
| 16/01/2006 | R153 On 04-May-06      | 8.25   | Call         | Option on Bond Future | 46063     | 43800                         | 46063     | 43800                           | 0.00          |
| 16/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 46063     | 43800                         | 46063     | 43800                           | 0.00          |
| 16/01/2006 | R153 On 04-May-06      | 9.25   | Put          | Option on Bond Future | 766       | 981                           | 766       | 981                             | 20.00         |
| 16/01/2006 | R153 On 04-May-06      | 9.00   | Put          | Option on Bond Future | 766       | 981                           | 766       | 981                             | 20.00         |
| 16/01/2006 | R153 On 04-May-06      | 8.75   | Put          | Option on Bond Future | 766       | 981                           | 766       | 981                             | 20.00         |
| 16/01/2006 | R153 On 04-May-06      | 8.25   | Put          | Option on Bond Future | 766       | 981                           | 766       | 981                             | 20.00         |
| 16/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 766       | 981                           | 766       | 981                             | 20.00         |
| 16/01/2006 | R153 On 02-February-06 | 8.00   | Call         | Option on Bond Future | 24646     | 22375                         | 24646     | 22375                           | 0.00          |
| 16/01/2006 | R153 On 02-February-06 | 8.00   | Put          | Option on Bond Future | 71        | 196                           | 71        | 196                             | 0.00          |
| 16/01/2006 | R153 On 02-February-06 | 7.50   | Call         | Option on Bond Future | 30943     | 28592                         | 30943     | 28592                           | 0.00          |
| 16/01/2006 | R153 On 02-February-06 | 7.50   | Put          | Option on Bond Future | 17        | 61                            | 17        | 61                              | 0.00          |
| 16/01/2006 | R153 On 02-February-06 | 7.50   | Call         | Option on Bond Future | 33044     | 30679                         | 33044     | 30679                           | 0.00          |
| 16/01/2006 | R153 On 02-February-06 | 7.50   | Put          | Option on Bond Future | 11        | 40                            | 11        | 40                              | 0.00          |
| 16/01/2006 | R157 On 02-February-06 |        |              | Bond Future           | 7.3000    | 7.3440                        | 147.6551  | 147.2663                        | 140.00        |
| 16/01/2006 | R157 On 04-May-06      |        |              | Bond Future           | 7.3100    | 7.3530                        | 143.4315  | 143.0349                        | 0.00          |
| 16/01/2006 | R157 On 03-August-06   |        |              | Bond Future           | 7.3100    | 7.3620                        | 145.9580  | 145.5378                        | 0.00          |
| 16/01/2006 | R186 On 02-February-06 |        |              | Bond Future           | 6.9700    | 7.0100                        | 139.8897  | 139.3315                        | 0.00          |
| 16/01/2006 | R186 On 04-May-06      |        |              | Bond Future           | 6.9700    | 7.0080                        | 142.3481  | 141.7799                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2006 | R186 On 03-August-06   |        |              | Bond Future           | 6.9600    | 7.0060                        | 139.5569  | 138.9651                        | 0.00          |
| 16/01/2006 | R194 On 02-February-06 |        |              | Bond Future           | 6.9700    | 7.0440                        | 110.1223  | 109.9834                        | 50.00         |
| 16/01/2006 | R194 On 04-May-06      |        |              | Bond Future           | 6.9500    | 7.0300                        | 106.9913  | 106.8476                        | 0.00          |
| 16/01/2006 | R194 On 03-August-06   |        |              | Bond Future           | 6.9100    | 7.0080                        | 108.8735  | 108.7219                        | 0.00          |
| 16/01/2006 | R201 On 02-February-06 |        |              | Bond Future           | 7.2900    | 7.3330                        | 110.5664  | 110.2594                        | 0.00          |
| 16/01/2006 | R201 On 04-May-06      |        |              | Bond Future           | 7.3000    | 7.3430                        | 112.5094  | 112.1959                        | 0.00          |
| 16/01/2006 | R201 On 03-August-06   |        |              | Bond Future           | 7.3000    | 7.3530                        | 110.0752  | 109.7494                        | 0.00          |
| 16/01/2006 | R203 On 02-February-06 |        |              | Bond Future           | 7.2700    | 7.3130                        | 110.9012  | 110.5359                        | 0.00          |
| 16/01/2006 | R203 On 04-May-06      |        |              | Bond Future           | 7.2700    | 7.3190                        | 108.6882  | 108.3124                        | 0.00          |
| 16/01/2006 | R203 On 03-August-06   |        |              | Bond Future           | 7.2800    | 7.3250                        | 110.5934  | 110.2078                        | 0.00          |
| 16/01/2006 | R203 On 03-August-06   | 8.25   | Call         | Option on Bond Future | 109782    | 106173                        | 109782    | 106173                          | 0.00          |
| 16/01/2006 | R203 On 03-August-06   | 7.75   | Call         | Option on Bond Future | 109782    | 106173                        | 109782    | 106173                          | 0.00          |
| 16/01/2006 | R203 On 03-August-06   | 9.25   | Call         | Option on Bond Future | 109782    | 106173                        | 109782    | 106173                          | 0.00          |
| 16/01/2006 | R203 On 03-August-06   | 9.00   | Call         | Option on Bond Future | 109782    | 106173                        | 109782    | 106173                          | 0.00          |
| 16/01/2006 | R203 On 03-August-06   | 8.75   | Call         | Option on Bond Future | 109782    | 106173                        | 109782    | 106173                          | 0.00          |
| 16/01/2006 | R203 On 03-August-06   | 8.00   | Call         | Option on Bond Future | 109782    | 106173                        | 109782    | 106173                          | 0.00          |
| 16/01/2006 | R203 On 03-August-06   | 8.25   | Put          | Option on Bond Future | 1371      | 1618                          | 1371      | 1618                            | 0.00          |
| 16/01/2006 | R203 On 03-August-06   | 7.75   | Put          | Option on Bond Future | 1371      | 1618                          | 1371      | 1618                            | 0.00          |
| 16/01/2006 | R203 On 03-August-06   | 9.25   | Put          | Option on Bond Future | 1371      | 1618                          | 1371      | 1618                            | 0.00          |
| 16/01/2006 | R203 On 03-August-06   | 9.00   | Put          | Option on Bond Future | 1371      | 1618                          | 1371      | 1618                            | 0.00          |
| 16/01/2006 | R203 On 03-August-06   | 8.75   | Put          | Option on Bond Future | 1371      | 1618                          | 1371      | 1618                            | 0.00          |
| 16/01/2006 | R203 On 03-August-06   | 8.00   | Put          | Option on Bond Future | 1371      | 1618                          | 1371      | 1618                            | 0.00          |
| 16/01/2006 | R204 On 02-February-06 |        |              | Bond Future           | 7.2500    | 7.2970                        | 107.2314  | 106.8445                        | 0.00          |
| 16/01/2006 | R204 On 04-May-06      |        |              | Bond Future           | 7.2600    | 7.3040                        | 109.1156  | 108.7169                        | 0.00          |
| 16/01/2006 | R204 On 03-August-06   |        |              | Bond Future           | 7.2600    | 7.3100                        | 107.0008  | 106.5906                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2006 | R207 On 02-February-06  |        |              | Bond Future | 7.2300    | 7.2700                        | 100.6622  | 100.2801                        | 0.00          |
| 16/01/2006 | R207 On 04-May-06       |        |              | Bond Future | 7.2300    | 7.2760                        | 102.4315  | 102.0451                        | 0.00          |
| 16/01/2006 | R207 On 03-August-06    |        |              | Bond Future | 7.2400    | 7.2820                        | 100.5931  | 100.1942                        | 0.00          |
| 17/01/2006 | GOVI On 02-February-06  |        |              | jGovi       | 238.1800  | 239.1370                      | 238.1750  | 239.1370                        | 506.00        |
| 17/01/2006 | GOVI On 04-May-06       |        |              | jGovi       | 242.3600  | 243.3390                      | 242.3610  | 243.3390                        | 220.00        |
| 17/01/2006 | GOVI On 03-August-06    |        |              | jGovi       | 246.6400  | 247.6200                      | 246.6420  | 247.6200                        | 0.00          |
| 17/01/2006 | GOVI On 02-November-06  |        |              | jGovi       | 250.9700  | 251.9280                      | 250.9670  | 251.9280                        | 0.00          |
| 17/01/2006 | J152 On 28-February-06  |        |              | jSwap       | 7.1500    | 7.1510                        | 0.0000    | 0.0000                          | 0.00          |
| 17/01/2006 | J153 On 31-August-10    |        |              | jSwap       | 7.2000    | 7.1320                        | 0.0128    | 0.0157                          | 0.00          |
| 17/01/2006 | J157 On 15-September-15 |        |              | jSwap       | 7.3800    | 7.3020                        | 0.0084    | 0.0143                          | 0.00          |
| 17/01/2006 | J186 On 21-December-26  |        |              | jSwap       | 7.0100    | 6.9260                        | 0.0533    | 0.0624                          | 0.00          |
| 17/01/2006 | J194 On 28-February-08  |        |              | jSwap       | 7.0700    | 7.0110                        | 0.0100    | 0.0113                          | 0.00          |
| 17/01/2006 | J201 On 22-December-14  |        |              | jSwap       | 7.3700    | 7.2870                        | 0.0086    | 0.0141                          | 0.00          |
| 17/01/2006 | J203 On 15-September-17 |        |              | jSwap       | 7.3400    | 7.2540                        | 0.0134    | 0.0200                          | 0.00          |
| 17/01/2006 | J204 On 21-December-18  |        |              | jSwap       | 7.3300    | 7.2470                        | 0.0145    | 0.0212                          | 0.00          |
| 17/01/2006 | J207 On 15-January-20   |        |              | jSwap       | 7.3000    | 7.2240                        | 0.0607    | 0.0676                          | 0.00          |
| 17/01/2006 | JBAR On 16-March-05     |        |              | jBar        | 7.0000    | 7.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 17/01/2006 | JFRA On 02-February-06  |        |              | jFra        | 7.0300    | 7.0250                        | 0.0172    | 0.0172                          | 0.00          |
| 17/01/2006 | JFRA On 01-February-07  |        |              | jFra        | 7.0500    | 6.9960                        | 0.0173    | 0.0171                          | 500.00        |
| 17/01/2006 | JFRA On 04-May-06       |        |              | jFra        | 6.7700    | 6.7380                        | 0.0166    | 0.0165                          | 0.00          |
| 17/01/2006 | JFRA On 03-May-07       |        |              | jFra        | 7.1600    | 7.1030                        | 0.0175    | 0.0174                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2006 | JFRA On 03-August-06   |        |              | jFra                  | 6.8100    | 6.7630                        | 0.0167    | 0.0166                          | 0.00          |
| 17/01/2006 | JFRA On 02-August-07   |        |              | jFra                  | 7.2500    | 7.1770                        | 0.0178    | 0.0176                          | 0.00          |
| 17/01/2006 | JFRA On 02-November-06 |        |              | jFra                  | 6.9000    | 6.8540                        | 0.0169    | 0.0168                          | 0.00          |
| 17/01/2006 | JFRA On 01-November-07 |        |              | jFra                  | 7.3100    | 7.1880                        | 0.0193    | 0.0189                          | 0.00          |
| 17/01/2006 | JN02 On 02-February-06 |        |              | jNote                 | 7.0300    | 6.9780                        | 0.1311    | 0.1301                          | 0.00          |
| 17/01/2006 | JN05 On 02-February-06 |        |              | jNote                 | 7.3600    | 7.2860                        | 0.3068    | 0.3043                          | 0.00          |
| 17/01/2006 | JN10 On 02-February-06 |        |              | jNote                 | 7.4700    | 7.3810                        | 0.5250    | 0.5207                          | 0.00          |
| 17/01/2006 | JROD On 31-January-06  |        |              | jRod                  | 6.6700    | 6.6740                        | 0.0032    | 0.0032                          | 0.00          |
| 17/01/2006 | JROD On 28-February-06 |        |              | jRod                  | 6.7400    | 6.7470                        | 0.0029    | 0.0029                          | 0.00          |
| 17/01/2006 | JROD On 31-March-06    |        |              | jRod                  | 6.8600    | 6.8610                        | 0.0026    | 0.0026                          | 0.00          |
| 17/01/2006 | JROD On 28-April-06    |        |              | jRod                  | 6.8500    | 6.8510                        | 0.0054    | 0.0054                          | 0.00          |
| 17/01/2006 | JROD On 31-May-06      |        |              | jRod                  | 6.9100    | 6.9110                        | 0.0052    | 0.0052                          | 0.00          |
| 17/01/2006 | JROD On 30-June-06     |        |              | jRod                  | 6.9700    | 6.9660                        | 0.0049    | 0.0049                          | 0.00          |
| 17/01/2006 | JROD On 31-July-06     |        |              | jRod                  | 6.9200    | 6.9230                        | 0.0077    | 0.0077                          | 0.00          |
| 17/01/2006 | JROD On 31-August-06   |        |              | jRod                  | 6.9600    | 6.9560                        | 0.0075    | 0.0075                          | 0.00          |
| 17/01/2006 | R153 On 02-February-06 |        |              | Bond Future           | 7.2100    | 7.1290                        | 127.9132  | 128.2439                        | 267.00        |
| 17/01/2006 | R153 On 04-May-06      |        |              | Bond Future           | 7.2100    | 7.1280                        | 123.5759  | 123.9103                        | 0.00          |
| 17/01/2006 | R153 On 03-August-06   |        |              | Bond Future           | 7.2100    | 7.1240                        | 125.7591  | 126.0907                        | 0.00          |
| 17/01/2006 | R153 On 02-February-06 | 8.00   | Call         | Option on Bond Future | 6549      | 8999                          | 6549      | 8999                            | 0.00          |
| 17/01/2006 | R153 On 02-February-06 | 8.00   | Put          | Option on Bond Future | 2431      | 1573                          | 2431      | 1573                            | 0.00          |
| 17/01/2006 | R153 On 04-May-06      | 7.00   | Call         | Option on Bond Future | 18649     | 20977                         | 18649     | 20977                           | 0.00          |
| 17/01/2006 | R153 On 04-May-06      | 7.00   | Put          | Option on Bond Future | 6732      | 5716                          | 6732      | 5716                            | 0.00          |
| 17/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 25869     | 28561                         | 25869     | 28561                           | 0.00          |
| 17/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 3832      | 3180                          | 3832      | 3180                            | 0.00          |
| 17/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 34059     | 37022                         | 34059     | 37022                           | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 2011      | 1629                          | 2011      | 1629                            | 0.00          |
| 17/01/2006 | R153 On 04-May-06      | 9.25   | Call         | Option on Bond Future | 42922     | 46063                         | 42922     | 46063                           | 0.00          |
| 17/01/2006 | R153 On 04-May-06      | 9.00   | Call         | Option on Bond Future | 42922     | 46063                         | 42922     | 46063                           | 0.00          |
| 17/01/2006 | R153 On 04-May-06      | 8.75   | Call         | Option on Bond Future | 42922     | 46063                         | 42922     | 46063                           | 0.00          |
| 17/01/2006 | R153 On 04-May-06      | 8.25   | Call         | Option on Bond Future | 42922     | 46063                         | 42922     | 46063                           | 0.00          |
| 17/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 42922     | 46063                         | 42922     | 46063                           | 0.00          |
| 17/01/2006 | R153 On 04-May-06      | 9.25   | Put          | Option on Bond Future | 968       | 766                           | 968       | 766                             | 20.00         |
| 17/01/2006 | R153 On 04-May-06      | 9.00   | Put          | Option on Bond Future | 968       | 766                           | 968       | 766                             | 20.00         |
| 17/01/2006 | R153 On 04-May-06      | 8.75   | Put          | Option on Bond Future | 968       | 766                           | 968       | 766                             | 20.00         |
| 17/01/2006 | R153 On 04-May-06      | 8.25   | Put          | Option on Bond Future | 968       | 766                           | 968       | 766                             | 20.00         |
| 17/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 968       | 766                           | 968       | 766                             | 20.00         |
| 17/01/2006 | R153 On 02-February-06 | 8.00   | Call         | Option on Bond Future | 21393     | 24646                         | 21393     | 24646                           | 0.00          |
| 17/01/2006 | R153 On 02-February-06 | 8.00   | Put          | Option on Bond Future | 126       | 71                            | 126       | 71                              | 0.00          |
| 17/01/2006 | R153 On 02-February-06 | 7.50   | Call         | Option on Bond Future | 27650     | 30943                         | 27650     | 30943                           | 0.00          |
| 17/01/2006 | R153 On 02-February-06 | 7.50   | Put          | Option on Bond Future | 32        | 17                            | 32        | 17                              | 0.00          |
| 17/01/2006 | R153 On 02-February-06 | 7.50   | Call         | Option on Bond Future | 29746     | 33044                         | 29746     | 33044                           | 0.00          |
| 17/01/2006 | R153 On 02-February-06 | 7.50   | Put          | Option on Bond Future | 19        | 11                            | 19        | 11                              | 0.00          |
| 17/01/2006 | R157 On 02-February-06 |        |              | Bond Future           | 7.3800    | 7.2990                        | 146.9219  | 147.6551                        | 140.00        |
| 17/01/2006 | R157 On 04-May-06      |        |              | Bond Future           | 7.4000    | 7.3060                        | 142.6816  | 143.4315                        | 0.00          |
| 17/01/2006 | R157 On 03-August-06   |        |              | Bond Future           | 7.4000    | 7.3110                        | 145.2013  | 145.9580                        | 0.00          |
| 17/01/2006 | R186 On 02-February-06 |        |              | Bond Future           | 7.0500    | 6.9700                        | 138.7628  | 139.8897                        | 0.00          |
| 17/01/2006 | R186 On 04-May-06      |        |              | Bond Future           | 7.0500    | 6.9670                        | 141.2014  | 142.3481                        | 0.00          |
| 17/01/2006 | R186 On 03-August-06   |        |              | Bond Future           | 7.0500    | 6.9630                        | 138.4043  | 139.5569                        | 0.00          |
| 17/01/2006 | R194 On 02-February-06 |        |              | Bond Future           | 7.0500    | 6.9730                        | 109.9814  | 110.1223                        | 50.00         |
| 17/01/2006 | R194 On 04-May-06      |        |              | Bond Future           | 7.0300    | 6.9470                        | 106.8494  | 106.9913                        | 0.00          |
| 17/01/2006 | R194 On 03-August-06   |        |              | Bond Future           | 7.0000    | 6.9070                        | 108.7354  | 108.8735                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2006 | R201 On 02-February-06 |        |              | Bond Future           | 7.3700    | 7.2880                        | 109.9806  | 110.5664                        | 0.00          |
| 17/01/2006 | R201 On 04-May-06      |        |              | Bond Future           | 7.3900    | 7.2960                        | 111.9167  | 112.5094                        | 0.00          |
| 17/01/2006 | R201 On 03-August-06   |        |              | Bond Future           | 7.4000    | 7.3030                        | 109.4767  | 110.0752                        | 0.00          |
| 17/01/2006 | R203 On 02-February-06 |        |              | Bond Future           | 7.3500    | 7.2680                        | 110.2126  | 110.9012                        | 0.00          |
| 17/01/2006 | R203 On 04-May-06      |        |              | Bond Future           | 7.3600    | 7.2720                        | 107.9781  | 108.6882                        | 0.00          |
| 17/01/2006 | R203 On 03-August-06   |        |              | Bond Future           | 7.3700    | 7.2760                        | 109.8865  | 110.5934                        | 0.00          |
| 17/01/2006 | R203 On 03-August-06   | 8.25   | Call         | Option on Bond Future | 103061    | 109782                        | 103061    | 109782                          | 0.00          |
| 17/01/2006 | R203 On 03-August-06   | 7.75   | Call         | Option on Bond Future | 103061    | 109782                        | 103061    | 109782                          | 0.00          |
| 17/01/2006 | R203 On 03-August-06   | 9.25   | Call         | Option on Bond Future | 103061    | 109782                        | 103061    | 109782                          | 0.00          |
| 17/01/2006 | R203 On 03-August-06   | 9.00   | Call         | Option on Bond Future | 103061    | 109782                        | 103061    | 109782                          | 0.00          |
| 17/01/2006 | R203 On 03-August-06   | 8.75   | Call         | Option on Bond Future | 103061    | 109782                        | 103061    | 109782                          | 0.00          |
| 17/01/2006 | R203 On 03-August-06   | 8.00   | Call         | Option on Bond Future | 103061    | 109782                        | 103061    | 109782                          | 0.00          |
| 17/01/2006 | R203 On 03-August-06   | 8.25   | Put          | Option on Bond Future | 1718      | 1371                          | 1718      | 1371                            | 0.00          |
| 17/01/2006 | R203 On 03-August-06   | 7.75   | Put          | Option on Bond Future | 1718      | 1371                          | 1718      | 1371                            | 0.00          |
| 17/01/2006 | R203 On 03-August-06   | 9.25   | Put          | Option on Bond Future | 1718      | 1371                          | 1718      | 1371                            | 0.00          |
| 17/01/2006 | R203 On 03-August-06   | 9.00   | Put          | Option on Bond Future | 1718      | 1371                          | 1718      | 1371                            | 0.00          |
| 17/01/2006 | R203 On 03-August-06   | 8.75   | Put          | Option on Bond Future | 1718      | 1371                          | 1718      | 1371                            | 0.00          |
| 17/01/2006 | R203 On 03-August-06   | 8.00   | Put          | Option on Bond Future | 1718      | 1371                          | 1718      | 1371                            | 0.00          |
| 17/01/2006 | R204 On 02-February-06 |        |              | Bond Future           | 7.3300    | 7.2520                        | 106.5363  | 107.2314                        | 0.00          |
| 17/01/2006 | R204 On 04-May-06      |        |              | Bond Future           | 7.3400    | 7.2570                        | 108.4128  | 109.1156                        | 0.00          |
| 17/01/2006 | R204 On 03-August-06   |        |              | Bond Future           | 7.3500    | 7.2610                        | 106.2906  | 107.0008                        | 0.00          |
| 17/01/2006 | R207 On 02-February-06 |        |              | Bond Future           | 7.3000    | 7.2260                        | 99.9862   | 100.6622                        | 0.00          |
| 17/01/2006 | R207 On 04-May-06      |        |              | Bond Future           | 7.3100    | 7.2310                        | 101.7459  | 102.4315                        | 0.00          |
| 17/01/2006 | R207 On 03-August-06   |        |              | Bond Future           | 7.3200    | 7.2350                        | 99.8985   | 100.5931                        | 0.00          |
| 18/01/2006 | GOVI On 02-February-06 |        |              | jGovi                 | 237.5100  | 238.1750                      | 237.5100  | 238.1750                        | 506.00        |
| 18/01/2006 | GOVI On 04-May-06      |        |              | jGovi                 | 241.6800  | 242.3610                      | 241.6830  | 242.3610                        | 220.00        |



| Date       | Contract Details        | Strike | Call/<br>Put | Product | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2006 | GOVI On 03-August-06    |        |              | jGovi   | 245.9600  | 246.6420                      | 245.9620  | 246.6420                        | 0.00          |
| 18/01/2006 | GOVI On 02-November-06  |        |              | jGovi   | 250.3000  | 250.9670                      | 250.2980  | 250.9670                        | 0.00          |
| 18/01/2006 | J152 On 28-February-06  |        |              | jSwap   | 7.1500    | 7.1510                        | 0.0000    | 0.0000                          | 0.00          |
| 18/01/2006 | J153 On 31-August-10    |        |              | jSwap   | 7.2500    | 7.2000                        | 0.0108    | 0.0128                          | 0.00          |
| 18/01/2006 | J157 On 15-September-15 |        |              | jSwap   | 7.4400    | 7.3830                        | 0.0042    | 0.0084                          | 0.00          |
| 18/01/2006 | J186 On 21-December-26  |        |              | jSwap   | 7.0600    | 7.0070                        | 0.0471    | 0.0533                          | 0.00          |
| 18/01/2006 | J194 On 28-February-08  |        |              | jSwap   | 7.1100    | 7.0690                        | 0.0090    | 0.0100                          | 0.00          |
| 18/01/2006 | J201 On 22-December-14  |        |              | jSwap   | 7.4300    | 7.3710                        | 0.0047    | 0.0086                          | 0.00          |
| 18/01/2006 | J203 On 15-September-17 |        |              | jSwap   | 7.3900    | 7.3350                        | 0.0087    | 0.0134                          | 0.00          |
| 18/01/2006 | J204 On 21-December-18  |        |              | jSwap   | 7.3900    | 7.3260                        | 0.0096    | 0.0145                          | 0.00          |
| 18/01/2006 | J207 On 15-January-20   |        |              | jSwap   | 7.3600    | 7.3010                        | 0.0553    | 0.0607                          | 0.00          |
| 18/01/2006 | JBAR On 16-March-05     |        |              | jBar    | 7.0000    | 7.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 18/01/2006 | JFRA On 02-February-06  |        |              | jFra    | 7.0300    | 7.0270                        | 0.0172    | 0.0172                          | 0.00          |
| 18/01/2006 | JFRA On 01-February-07  |        |              | jFra    | 7.1300    | 7.0490                        | 0.0175    | 0.0173                          | 500.00        |
| 18/01/2006 | JFRA On 04-May-06       |        |              | jFra    | 6.8500    | 6.7710                        | 0.0168    | 0.0166                          | 0.00          |
| 18/01/2006 | JFRA On 03-May-07       |        |              | jFra    | 7.2600    | 7.1610                        | 0.0178    | 0.0175                          | 0.00          |
| 18/01/2006 | JFRA On 03-August-06    |        |              | jFra    | 6.8800    | 6.8110                        | 0.0169    | 0.0167                          | 0.00          |
| 18/01/2006 | JFRA On 02-August-07    |        |              | jFra    | 7.3200    | 7.2520                        | 0.0179    | 0.0178                          | 0.00          |
| 18/01/2006 | JFRA On 02-November-06  |        |              | jFra    | 6.9800    | 6.8990                        | 0.0171    | 0.0169                          | 0.00          |
| 18/01/2006 | JFRA On 01-November-07  |        |              | jFra    | 7.3300    | 7.3090                        | 0.0193    | 0.0193                          | 0.00          |
| 18/01/2006 | JN02 On 02-February-06  |        |              | jNote   | 7.0900    | 7.0310                        | 0.1321    | 0.1311                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2006 | JN05 On 02-February-06 |        |              | jNote                 | 7.4200    | 7.3560                        | 0.3090    | 0.3068                          | 0.00          |
| 18/01/2006 | JN10 On 02-February-06 |        |              | jNote                 | 7.5400    | 7.4670                        | 0.5285    | 0.5250                          | 0.00          |
| 18/01/2006 | JROD On 31-January-06  |        |              | jRod                  | 6.6700    | 6.6730                        | 0.0032    | 0.0032                          | 0.00          |
| 18/01/2006 | JROD On 28-February-06 |        |              | jRod                  | 6.7400    | 6.7440                        | 0.0029    | 0.0029                          | 0.00          |
| 18/01/2006 | JROD On 31-March-06    |        |              | jRod                  | 6.8500    | 6.8580                        | 0.0026    | 0.0026                          | 0.00          |
| 18/01/2006 | JROD On 28-April-06    |        |              | jRod                  | 6.8500    | 6.8500                        | 0.0054    | 0.0054                          | 0.00          |
| 18/01/2006 | JROD On 31-May-06      |        |              | jRod                  | 6.9100    | 6.9110                        | 0.0052    | 0.0052                          | 0.00          |
| 18/01/2006 | JROD On 30-June-06     |        |              | jRod                  | 6.9700    | 6.9650                        | 0.0048    | 0.0049                          | 0.00          |
| 18/01/2006 | JROD On 31-July-06     |        |              | jRod                  | 6.9300    | 6.9230                        | 0.0077    | 0.0077                          | 0.00          |
| 18/01/2006 | JROD On 31-August-06   |        |              | jRod                  | 6.9600    | 6.9560                        | 0.0074    | 0.0075                          | 0.00          |
| 18/01/2006 | R153 On 02-February-06 |        |              | Bond Future           | 7.2600    | 7.2050                        | 127.6962  | 127.9132                        | 267.00        |
| 18/01/2006 | R153 On 04-May-06      |        |              | Bond Future           | 7.2600    | 7.2090                        | 123.3577  | 123.5759                        | 1.00          |
| 18/01/2006 | R153 On 03-August-06   |        |              | Bond Future           | 7.2700    | 7.2090                        | 125.5414  | 125.7591                        | 0.00          |
| 18/01/2006 | R153 On 02-February-06 | 8.00   | Call         | Option on Bond Future | 5084      | 6549                          | 5084      | 6549                            | 0.00          |
| 18/01/2006 | R153 On 02-February-06 | 8.00   | Put          | Option on Bond Future | 3135      | 2431                          | 3135      | 2431                            | 0.00          |
| 18/01/2006 | R153 On 04-May-06      | 7.00   | Call         | Option on Bond Future | 17183     | 18649                         | 17183     | 18649                           | 0.00          |
| 18/01/2006 | R153 On 04-May-06      | 7.00   | Put          | Option on Bond Future | 7448      | 6732                          | 7448      | 6732                            | 0.00          |
| 18/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 24153     | 25869                         | 24153     | 25869                           | 0.00          |
| 18/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 4298      | 3832                          | 4298      | 3832                            | 0.00          |
| 18/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 32155     | 34059                         | 32155     | 34059                           | 0.00          |
| 18/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 2288      | 2011                          | 2288      | 2011                            | 0.00          |
| 18/01/2006 | R153 On 04-May-06      | 9.25   | Call         | Option on Bond Future | 40889     | 42922                         | 40889     | 42922                           | 0.00          |
| 18/01/2006 | R153 On 04-May-06      | 9.00   | Call         | Option on Bond Future | 40889     | 42922                         | 40889     | 42922                           | 0.00          |
| 18/01/2006 | R153 On 04-May-06      | 8.75   | Call         | Option on Bond Future | 40889     | 42922                         | 40889     | 42922                           | 0.00          |
| 18/01/2006 | R153 On 04-May-06      | 8.25   | Call         | Option on Bond Future | 40889     | 42922                         | 40889     | 42922                           | 0.00          |
| 18/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 40889     | 42922                         | 40889     | 42922                           | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2006 | R153 On 04-May-06      | 9.25   | Put          | Option on Bond Future | 1117      | 968                           | 1117      | 968                             | 20.00         |
| 18/01/2006 | R153 On 04-May-06      | 9.00   | Put          | Option on Bond Future | 1117      | 968                           | 1117      | 968                             | 20.00         |
| 18/01/2006 | R153 On 04-May-06      | 8.75   | Put          | Option on Bond Future | 1117      | 968                           | 1117      | 968                             | 20.00         |
| 18/01/2006 | R153 On 04-May-06      | 8.25   | Put          | Option on Bond Future | 1117      | 968                           | 1117      | 968                             | 20.00         |
| 18/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 1117      | 968                           | 1117      | 968                             | 20.00         |
| 18/01/2006 | R153 On 02-February-06 | 8.00   | Call         | Option on Bond Future | 19270     | 21393                         | 19270     | 21393                           | 0.00          |
| 18/01/2006 | R153 On 02-February-06 | 8.00   | Put          | Option on Bond Future | 173       | 126                           | 173       | 126                             | 0.00          |
| 18/01/2006 | R153 On 02-February-06 | 7.50   | Call         | Option on Bond Future | 25492     | 27650                         | 25492     | 27650                           | 0.00          |
| 18/01/2006 | R153 On 02-February-06 | 7.50   | Put          | Option on Bond Future | 43        | 32                            | 43        | 32                              | 0.00          |
| 18/01/2006 | R153 On 02-February-06 | 7.50   | Call         | Option on Bond Future | 27583     | 29746                         | 27583     | 29746                           | 0.00          |
| 18/01/2006 | R153 On 02-February-06 | 7.50   | Put          | Option on Bond Future | 26        | 19                            | 26        | 19                              | 0.00          |
| 18/01/2006 | R157 On 02-February-06 |        |              | Bond Future           | 7.4400    | 7.3840                        | 146.4074  | 146.9219                        | 140.00        |
| 18/01/2006 | R157 On 04-May-06      |        |              | Bond Future           | 7.4600    | 7.3950                        | 142.1624  | 142.6816                        | 0.00          |
| 18/01/2006 | R157 On 03-August-06   |        |              | Bond Future           | 7.4700    | 7.4030                        | 144.6780  | 145.2013                        | 0.00          |
| 18/01/2006 | R186 On 02-February-06 |        |              | Bond Future           | 7.1100    | 7.0510                        | 138.0055  | 138.7628                        | 0.00          |
| 18/01/2006 | R186 On 04-May-06      |        |              | Bond Future           | 7.1100    | 7.0500                        | 140.4358  | 141.2014                        | 0.00          |
| 18/01/2006 | R186 On 03-August-06   |        |              | Bond Future           | 7.1000    | 7.0470                        | 137.6304  | 138.4043                        | 0.00          |
| 18/01/2006 | R194 On 02-February-06 |        |              | Bond Future           | 7.1000    | 7.0450                        | 109.8838  | 109.9814                        | 50.00         |
| 18/01/2006 | R194 On 04-May-06      |        |              | Bond Future           | 7.0900    | 7.0290                        | 106.7491  | 106.8494                        | 0.00          |
| 18/01/2006 | R194 On 03-August-06   |        |              | Bond Future           | 7.0600    | 6.9990                        | 108.6394  | 108.7354                        | 0.00          |
| 18/01/2006 | R201 On 02-February-06 |        |              | Bond Future           | 7.4300    | 7.3740                        | 109.5811  | 109.9806                        | 0.00          |
| 18/01/2006 | R201 On 04-May-06      |        |              | Bond Future           | 7.4500    | 7.3850                        | 111.5063  | 111.9167                        | 0.00          |
| 18/01/2006 | R201 On 03-August-06   |        |              | Bond Future           | 7.4600    | 7.3950                        | 109.0627  | 109.4767                        | 0.00          |
| 18/01/2006 | R203 On 02-February-06 |        |              | Bond Future           | 7.4100    | 7.3530                        | 109.7301  | 110.2126                        | 0.00          |
| 18/01/2006 | R203 On 04-May-06      |        |              | Bond Future           | 7.4200    | 7.3610                        | 107.4950  | 107.9781                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2006 | R203 On 03-August-06   |        |              | Bond Future           | 7.4300    | 7.3660                        | 109.3953  | 109.8865                        | 0.00          |
| 18/01/2006 | R203 On 03-August-06   | 8.25   | Call         | Option on Bond Future | 98428     | 103061                        | 98428     | 103061                          | 0.00          |
| 18/01/2006 | R203 On 03-August-06   | 7.75   | Call         | Option on Bond Future | 98428     | 103061                        | 98428     | 103061                          | 0.00          |
| 18/01/2006 | R203 On 03-August-06   | 9.25   | Call         | Option on Bond Future | 98428     | 103061                        | 98428     | 103061                          | 0.00          |
| 18/01/2006 | R203 On 03-August-06   | 9.00   | Call         | Option on Bond Future | 98428     | 103061                        | 98428     | 103061                          | 0.00          |
| 18/01/2006 | R203 On 03-August-06   | 8.75   | Call         | Option on Bond Future | 98428     | 103061                        | 98428     | 103061                          | 0.00          |
| 18/01/2006 | R203 On 03-August-06   | 8.00   | Call         | Option on Bond Future | 98428     | 103061                        | 98428     | 103061                          | 0.00          |
| 18/01/2006 | R203 On 03-August-06   | 8.25   | Put          | Option on Bond Future | 1998      | 1718                          | 1998      | 1718                            | 0.00          |
| 18/01/2006 | R203 On 03-August-06   | 7.75   | Put          | Option on Bond Future | 1998      | 1718                          | 1998      | 1718                            | 0.00          |
| 18/01/2006 | R203 On 03-August-06   | 9.25   | Put          | Option on Bond Future | 1998      | 1718                          | 1998      | 1718                            | 0.00          |
| 18/01/2006 | R203 On 03-August-06   | 9.00   | Put          | Option on Bond Future | 1998      | 1718                          | 1998      | 1718                            | 0.00          |
| 18/01/2006 | R203 On 03-August-06   | 8.75   | Put          | Option on Bond Future | 1998      | 1718                          | 1998      | 1718                            | 0.00          |
| 18/01/2006 | R203 On 03-August-06   | 8.00   | Put          | Option on Bond Future | 1998      | 1718                          | 1998      | 1718                            | 0.00          |
| 18/01/2006 | R204 On 02-February-06 |        |              | Bond Future           | 7.3900    | 7.3330                        | 106.0339  | 106.5363                        | 0.00          |
| 18/01/2006 | R204 On 04-May-06      |        |              | Bond Future           | 7.4000    | 7.3400                        | 107.8918  | 108.4128                        | 0.00          |
| 18/01/2006 | R204 On 03-August-06   |        |              | Bond Future           | 7.4100    | 7.3460                        | 105.7683  | 106.2906                        | 0.00          |
| 18/01/2006 | R207 On 02-February-06 |        |              | Bond Future           | 7.3600    | 7.3040                        | 99.4704   | 99.9862                         | 0.00          |
| 18/01/2006 | R207 On 04-May-06      |        |              | Bond Future           | 7.3700    | 7.3110                        | 101.2274  | 101.7459                        | 0.00          |
| 18/01/2006 | R207 On 03-August-06   |        |              | Bond Future           | 7.3800    | 7.3170                        | 99.3776   | 99.8985                         | 0.00          |
| 19/01/2006 | GOVI On 02-February-06 |        |              | jGovi                 | 237.9400  | 237.5100                      | 237.9370  | 237.5100                        | 506.00        |
| 19/01/2006 | GOVI On 04-May-06      |        |              | jGovi                 | 242.1400  | 241.6830                      | 242.1410  | 241.6830                        | 220.00        |
| 19/01/2006 | GOVI On 03-August-06   |        |              | jGovi                 | 246.4900  | 245.9620                      | 246.4900  | 245.9620                        | 0.00          |
| 19/01/2006 | GOVI On 02-November-06 |        |              | jGovi                 | 250.8900  | 250.2980                      | 250.8930  | 250.2980                        | 0.00          |
| 19/01/2006 | GOVI On 01-February-07 |        |              | jGovi                 | 255.3000  | 0.0000                        | 255.2990  | 0.0000                          | 0.00          |
| 19/01/2006 | J152 On 28-February-06 |        |              | jSwap                 | 7.1500    | 7.1510                        | 0.0000    | 0.0000                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2006 | J153 On 31-August-10    |        |              | jSwap   | 7.2100    | 7.2460                        | 0.0122    | 0.0108                          | 0.00          |
| 19/01/2006 | J157 On 15-September-15 |        |              | jSwap   | 7.4100    | 7.4410                        | 0.0067    | 0.0042                          | 0.00          |
| 19/01/2006 | J186 On 21-December-26  |        |              | jSwap   | 7.0200    | 7.0620                        | 0.0517    | 0.0471                          | 0.00          |
| 19/01/2006 | J194 On 28-February-08  |        |              | jSwap   | 7.0900    | 7.1110                        | 0.0095    | 0.0090                          | 0.00          |
| 19/01/2006 | J201 On 22-December-14  |        |              | jSwap   | 7.4000    | 7.4300                        | 0.0070    | 0.0047                          | 0.00          |
| 19/01/2006 | J203 On 15-September-17 |        |              | jSwap   | 7.3600    | 7.3920                        | 0.0114    | 0.0087                          | 0.00          |
| 19/01/2006 | J204 On 21-December-18  |        |              | jSwap   | 7.3500    | 7.3850                        | 0.0125    | 0.0096                          | 0.00          |
| 19/01/2006 | J207 On 15-January-20   |        |              | jSwap   | 7.3300    | 7.3600                        | 0.0585    | 0.0553                          | 0.00          |
| 19/01/2006 | JBAR On 16-March-05     |        |              | jBar    | 7.0300    | 7.0000                        | 0.0000    | 0.0000                          | 0.00          |
| 19/01/2006 | JFRA On 02-February-06  |        |              | jFra    | 7.0700    | 7.0320                        | 0.0173    | 0.0172                          | 0.00          |
| 19/01/2006 | JFRA On 01-February-07  |        |              | jFra    | 7.0900    | 7.1290                        | 0.0174    | 0.0175                          | 500.00        |
| 19/01/2006 | JFRA On 04-May-06       |        |              | jFra    | 6.8600    | 6.8470                        | 0.0168    | 0.0168                          | 0.00          |
| 19/01/2006 | JFRA On 03-May-07       |        |              | jFra    | 7.2200    | 7.2600                        | 0.0177    | 0.0178                          | 0.00          |
| 19/01/2006 | JFRA On 03-August-06    |        |              | jFra    | 6.8800    | 6.8830                        | 0.0169    | 0.0169                          | 0.00          |
| 19/01/2006 | JFRA On 02-August-07    |        |              | jFra    | 7.2900    | 7.3240                        | 0.0178    | 0.0179                          | 0.00          |
| 19/01/2006 | JFRA On 02-November-06  |        |              | jFra    | 6.9600    | 6.9800                        | 0.0170    | 0.0171                          | 0.00          |
| 19/01/2006 | JFRA On 01-November-07  |        |              | jFra    | 7.3300    | 7.3270                        | 0.0193    | 0.0193                          | 0.00          |
| 19/01/2006 | JN02 On 02-February-06  |        |              | jNote   | 7.0800    | 7.0940                        | 0.1319    | 0.1321                          | 0.00          |
| 19/01/2006 | JN02 On 04-May-06       |        |              | jNote   | 7.1200    | 0.0000                        | 0.1326    | 0.0000                          | 0.00          |
| 19/01/2006 | JN02 On 03-August-06    |        |              | jNote   | 7.2000    | 0.0000                        | 0.1339    | 0.0000                          | 0.00          |
| 19/01/2006 | JN02 On 02-November-06  |        |              | jNote   | 7.2700    | 0.0000                        | 0.1352    | 0.0000                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2006 | JN05 On 02-February-06 |        |              | jNote                 | 7.3800    | 7.4190                        | 0.3074    | 0.3090                          | 0.00          |
| 19/01/2006 | JN05 On 04-May-06      |        |              | jNote                 | 7.4100    | 0.0000                        | 0.3087    | 0.0000                          | 0.00          |
| 19/01/2006 | JN05 On 03-August-06   |        |              | jNote                 | 7.4600    | 0.0000                        | 0.3102    | 0.0000                          | 0.00          |
| 19/01/2006 | JN05 On 02-November-06 |        |              | jNote                 | 7.5100    | 0.0000                        | 0.3118    | 0.0000                          | 0.00          |
| 19/01/2006 | JN10 On 02-February-06 |        |              | jNote                 | 7.5000    | 7.5390                        | 0.5265    | 0.5285                          | 0.00          |
| 19/01/2006 | JN10 On 04-May-06      |        |              | jNote                 | 7.5100    | 0.0000                        | 0.5269    | 0.0000                          | 0.00          |
| 19/01/2006 | JN10 On 03-August-06   |        |              | jNote                 | 7.5400    | 0.0000                        | 0.5276    | 0.0000                          | 0.00          |
| 19/01/2006 | JN10 On 02-November-06 |        |              | jNote                 | 7.5600    | 0.0000                        | 0.5282    | 0.0000                          | 0.00          |
| 19/01/2006 | JROD On 31-January-06  |        |              | jRod                  | 6.6700    | 6.6710                        | 0.0031    | 0.0032                          | 0.00          |
| 19/01/2006 | JROD On 28-February-06 |        |              | jRod                  | 6.7400    | 6.7400                        | 0.0029    | 0.0029                          | 0.00          |
| 19/01/2006 | JROD On 31-March-06    |        |              | jRod                  | 6.8600    | 6.8540                        | 0.0026    | 0.0026                          | 0.00          |
| 19/01/2006 | JROD On 28-April-06    |        |              | jRod                  | 6.8600    | 6.8480                        | 0.0053    | 0.0054                          | 0.00          |
| 19/01/2006 | JROD On 31-May-06      |        |              | jRod                  | 6.9300    | 6.9120                        | 0.0051    | 0.0052                          | 0.00          |
| 19/01/2006 | JROD On 30-June-06     |        |              | jRod                  | 6.9900    | 6.9700                        | 0.0048    | 0.0048                          | 0.00          |
| 19/01/2006 | JROD On 31-July-06     |        |              | jRod                  | 6.9400    | 6.9270                        | 0.0076    | 0.0077                          | 0.00          |
| 19/01/2006 | JROD On 31-August-06   |        |              | jRod                  | 6.9700    | 6.9610                        | 0.0074    | 0.0074                          | 0.00          |
| 19/01/2006 | R153 On 02-February-06 |        |              | Bond Future           | 7.2200    | 7.2550                        | 127.8524  | 127.6962                        | 267.00        |
| 19/01/2006 | R153 On 04-May-06      |        |              | Bond Future           | 7.2200    | 7.2620                        | 123.5265  | 123.3577                        | 1.00          |
| 19/01/2006 | R153 On 03-August-06   |        |              | Bond Future           | 7.2100    | 7.2650                        | 125.7475  | 125.5414                        | 0.00          |
| 19/01/2006 | R153 On 02-February-06 | 8.00   | Call         | Option on Bond Future | 5904      | 5084                          | 5904      | 5084                            | 0.00          |
| 19/01/2006 | R153 On 02-February-06 | 8.00   | Put          | Option on Bond Future | 2394      | 3135                          | 2394      | 3135                            | 0.00          |
| 19/01/2006 | R153 On 04-May-06      | 7.00   | Call         | Option on Bond Future | 18221     | 17183                         | 18221     | 17183                           | 0.00          |
| 19/01/2006 | R153 On 04-May-06      | 7.00   | Put          | Option on Bond Future | 6799      | 7448                          | 6799      | 7448                            | 0.00          |
| 19/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 25402     | 24153                         | 25402     | 24153                           | 0.00          |
| 19/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 3859      | 4298                          | 3859      | 4298                            | 0.00          |
| 19/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 33571     | 32155                         | 33571     | 32155                           | 0.00          |
| 19/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 2017      | 2288                          | 2017      | 2288                            | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2006 | R153 On 04-May-06      | 9.25   | Call         | Option on Bond Future | 42425     | 40889                         | 42425     | 40889                           | 0.00          |
| 19/01/2006 | R153 On 04-May-06      | 9.00   | Call         | Option on Bond Future | 42425     | 40889                         | 42425     | 40889                           | 0.00          |
| 19/01/2006 | R153 On 04-May-06      | 8.75   | Call         | Option on Bond Future | 42425     | 40889                         | 42425     | 40889                           | 0.00          |
| 19/01/2006 | R153 On 04-May-06      | 8.25   | Call         | Option on Bond Future | 42425     | 40889                         | 42425     | 40889                           | 0.00          |
| 19/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 42425     | 40889                         | 42425     | 40889                           | 0.00          |
| 19/01/2006 | R153 On 04-May-06      | 9.25   | Put          | Option on Bond Future | 966       | 1117                          | 966       | 1117                            | 20.00         |
| 19/01/2006 | R153 On 04-May-06      | 9.00   | Put          | Option on Bond Future | 966       | 1117                          | 966       | 1117                            | 20.00         |
| 19/01/2006 | R153 On 04-May-06      | 8.75   | Put          | Option on Bond Future | 966       | 1117                          | 966       | 1117                            | 20.00         |
| 19/01/2006 | R153 On 04-May-06      | 8.25   | Put          | Option on Bond Future | 966       | 1117                          | 966       | 1117                            | 20.00         |
| 19/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 966       | 1117                          | 966       | 1117                            | 20.00         |
| 19/01/2006 | R153 On 02-February-06 | 8.00   | Call         | Option on Bond Future | 20757     | 19270                         | 20757     | 19270                           | 0.00          |
| 19/01/2006 | R153 On 02-February-06 | 8.00   | Put          | Option on Bond Future | 98        | 173                           | 98        | 173                             | 0.00          |
| 19/01/2006 | R153 On 02-February-06 | 7.50   | Call         | Option on Bond Future | 27032     | 25492                         | 27032     | 25492                           | 0.00          |
| 19/01/2006 | R153 On 02-February-06 | 7.50   | Put          | Option on Bond Future | 21        | 43                            | 21        | 43                              | 0.00          |
| 19/01/2006 | R153 On 02-February-06 | 7.50   | Call         | Option on Bond Future | 29131     | 27583                         | 29131     | 27583                           | 0.00          |
| 19/01/2006 | R153 On 02-February-06 | 7.50   | Put          | Option on Bond Future | 12        | 26                            | 12        | 26                              | 0.00          |
| 19/01/2006 | R153 On 01-February-07 |        |              | Bond Future           | 7.2300    | 0.0000                        | 123.5341  | 0.0000                          | 0.00          |
| 19/01/2006 | R153 On 02-November-06 |        |              | Bond Future           | 7.2100    | 0.0000                        | 121.4033  | 0.0000                          | 0.00          |
| 19/01/2006 | R153 On 02-November-06 | 7.25   | Call         | Option on Bond Future | 26995     | 0                             | 26995     | 0                               | 0.00          |
| 19/01/2006 | R153 On 02-November-06 | 7.25   | Put          | Option on Bond Future | 16571     | 0                             | 16571     | 0                               | 0.00          |
| 19/01/2006 | R153 On 02-November-06 | 7.25   | Call         | Option on Bond Future | 32417     | 0                             | 32417     | 0                               | 0.00          |
| 19/01/2006 | R153 On 02-November-06 | 7.25   | Put          | Option on Bond Future | 12975     | 0                             | 12975     | 0                               | 0.00          |
| 19/01/2006 | R153 On 02-November-06 | 7.75   | Call         | Option on Bond Future | 51567     | 0                             | 51567     | 0                               | 0.00          |
| 19/01/2006 | R153 On 02-November-06 | 8.00   | Call         | Option on Bond Future | 51567     | 0                             | 51567     | 0                               | 0.00          |
| 19/01/2006 | R153 On 02-November-06 | 7.75   | Put          | Option on Bond Future | 5592      | 0                             | 5592      | 0                               | 0.00          |
| 19/01/2006 | R153 On 02-November-06 | 8.00   | Put          | Option on Bond Future | 5592      | 0                             | 5592      | 0                               | 0.00          |
| 19/01/2006 | R157 On 02-February-06 |        |              | Bond Future           | 7.4100    | 7.4440                        | 146.7158  | 146.4074                        | 140.00        |
| 19/01/2006 | R157 On 04-May-06      |        |              | Bond Future           | 7.4200    | 7.4570                        | 142.4887  | 142.1624                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2006 | R157 On 03-August-06   |        |              | Bond Future           | 7.4200    | 7.4670                        | 145.0457  | 144.6780                        | 0.00          |
| 19/01/2006 | R157 On 02-November-06 |        |              | Bond Future           | 7.4300    | 0.0000                        | 140.8146  | 0.0000                          | 0.00          |
| 19/01/2006 | R157 On 01-February-07 |        |              | Bond Future           | 7.4500    | 0.0000                        | 143.2890  | 0.0000                          | 0.00          |
| 19/01/2006 | R186 On 02-February-06 |        |              | Bond Future           | 7.0700    | 7.1060                        | 138.5557  | 138.0055                        | 0.00          |
| 19/01/2006 | R186 On 04-May-06      |        |              | Bond Future           | 7.0600    | 7.1060                        | 141.0094  | 140.4358                        | 0.00          |
| 19/01/2006 | R186 On 03-August-06   |        |              | Bond Future           | 7.0600    | 7.1040                        | 138.2545  | 137.6304                        | 0.00          |
| 19/01/2006 | R186 On 02-November-06 |        |              | Bond Future           | 7.0500    | 0.0000                        | 140.7136  | 0.0000                          | 0.00          |
| 19/01/2006 | R186 On 01-February-07 |        |              | Bond Future           | 7.0500    | 0.0000                        | 137.8832  | 0.0000                          | 0.00          |
| 19/01/2006 | R194 On 02-February-06 |        |              | Bond Future           | 7.0700    | 7.0950                        | 109.9346  | 109.8838                        | 50.00         |
| 19/01/2006 | R194 On 04-May-06      |        |              | Bond Future           | 7.0500    | 7.0870                        | 106.8131  | 106.7491                        | 0.00          |
| 19/01/2006 | R194 On 03-August-06   |        |              | Bond Future           | 7.0000    | 7.0630                        | 108.7309  | 108.6394                        | 0.00          |
| 19/01/2006 | R194 On 02-November-06 |        |              | Bond Future           | 6.9600    | 0.0000                        | 105.6049  | 0.0000                          | 0.00          |
| 19/01/2006 | R194 On 01-February-07 |        |              | Bond Future           | 6.9400    | 0.0000                        | 107.4582  | 0.0000                          | 0.00          |
| 19/01/2006 | R194 On 01-February-07 | 7.50   | Call         | Option on Bond Future | 10406     | 0                             | 10406     | 0                               | 0.00          |
| 19/01/2006 | R194 On 01-February-07 | 7.50   | Put          | Option on Bond Future | 2142      | 0                             | 2142      | 0                               | 0.00          |
| 19/01/2006 | R194 On 01-February-07 | 7.50   | Call         | Option on Bond Future | 14412     | 0                             | 14412     | 0                               | 0.00          |
| 19/01/2006 | R194 On 01-February-07 | 7.50   | Put          | Option on Bond Future | 1077      | 0                             | 1077      | 0                               | 0.00          |
| 19/01/2006 | R201 On 02-February-06 |        |              | Bond Future           | 7.4000    | 7.4330                        | 109.8179  | 109.5811                        | 0.00          |
| 19/01/2006 | R201 On 04-May-06      |        |              | Bond Future           | 7.4100    | 7.4470                        | 111.7643  | 111.5063                        | 0.00          |
| 19/01/2006 | R201 On 03-August-06   |        |              | Bond Future           | 7.4100    | 7.4590                        | 109.3536  | 109.0627                        | 0.00          |
| 19/01/2006 | R201 On 02-November-06 |        |              | Bond Future           | 7.4200    | 0.0000                        | 111.3067  | 0.0000                          | 0.00          |
| 19/01/2006 | R201 On 02-November-06 | 8.00   | Call         | Option on Bond Future | 80914     | 0                             | 80914     | 0                               | 0.00          |
| 19/01/2006 | R201 On 02-November-06 | 8.00   | Put          | Option on Bond Future | 907       | 0                             | 907       | 0                               | 0.00          |
| 19/01/2006 | R201 On 02-November-06 | 8.00   | Call         | Option on Bond Future | 94606     | 0                             | 94606     | 0                               | 0.00          |
| 19/01/2006 | R201 On 02-November-06 | 8.00   | Put          | Option on Bond Future | 407       | 0                             | 407       | 0                               | 0.00          |
| 19/01/2006 | R201 On 01-February-07 |        |              | Bond Future           | 7.4400    | 0.0000                        | 108.8447  | 0.0000                          | 0.00          |
| 19/01/2006 | R201 On 01-February-07 | 8.00   | Call         | Option on Bond Future | 9964      | 0                             | 9964      | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2006 | R201 On 01-February-07 | 8.00   | Put          | Option on Bond Future | 53262     | 0                             | 53262     | 0                               | 0.00          |
| 19/01/2006 | R201 On 01-February-07 | 8.00   | Call         | Option on Bond Future | 27592     | 0                             | 27592     | 0                               | 0.00          |
| 19/01/2006 | R201 On 01-February-07 | 8.00   | Put          | Option on Bond Future | 23595     | 0                             | 23595     | 0                               | 0.00          |
| 19/01/2006 | R203 On 02-February-06 |        |              | Bond Future           | 7.3800    | 7.4130                        | 110.0112  | 109.7301                        | 0.00          |
| 19/01/2006 | R203 On 04-May-06      |        |              | Bond Future           | 7.3800    | 7.4220                        | 107.7956  | 107.4950                        | 0.00          |
| 19/01/2006 | R203 On 03-August-06   |        |              | Bond Future           | 7.3900    | 7.4290                        | 109.7303  | 109.3953                        | 0.00          |
| 19/01/2006 | R203 On 03-August-06   | 8.25   | Call         | Option on Bond Future | 101548    | 98428                         | 101548    | 98428                           | 0.00          |
| 19/01/2006 | R203 On 03-August-06   | 7.75   | Call         | Option on Bond Future | 101548    | 98428                         | 101548    | 98428                           | 0.00          |
| 19/01/2006 | R203 On 03-August-06   | 9.25   | Call         | Option on Bond Future | 101548    | 98428                         | 101548    | 98428                           | 0.00          |
| 19/01/2006 | R203 On 03-August-06   | 9.00   | Call         | Option on Bond Future | 101548    | 98428                         | 101548    | 98428                           | 0.00          |
| 19/01/2006 | R203 On 03-August-06   | 8.75   | Call         | Option on Bond Future | 101548    | 98428                         | 101548    | 98428                           | 0.00          |
| 19/01/2006 | R203 On 03-August-06   | 8.00   | Call         | Option on Bond Future | 101548    | 98428                         | 101548    | 98428                           | 0.00          |
| 19/01/2006 | R203 On 03-August-06   | 8.25   | Put          | Option on Bond Future | 1769      | 1998                          | 1769      | 1998                            | 0.00          |
| 19/01/2006 | R203 On 03-August-06   | 7.75   | Put          | Option on Bond Future | 1769      | 1998                          | 1769      | 1998                            | 0.00          |
| 19/01/2006 | R203 On 03-August-06   | 9.25   | Put          | Option on Bond Future | 1769      | 1998                          | 1769      | 1998                            | 0.00          |
| 19/01/2006 | R203 On 03-August-06   | 9.00   | Put          | Option on Bond Future | 1769      | 1998                          | 1769      | 1998                            | 0.00          |
| 19/01/2006 | R203 On 03-August-06   | 8.75   | Put          | Option on Bond Future | 1769      | 1998                          | 1769      | 1998                            | 0.00          |
| 19/01/2006 | R203 On 03-August-06   | 8.00   | Put          | Option on Bond Future | 1769      | 1998                          | 1769      | 1998                            | 0.00          |
| 19/01/2006 | R203 On 02-November-06 |        |              | Bond Future           | 7.3900    | 0.0000                        | 107.5203  | 0.0000                          | 0.00          |
| 19/01/2006 | R203 On 01-February-07 |        |              | Bond Future           | 7.4000    | 0.0000                        | 109.4095  | 0.0000                          | 0.00          |
| 19/01/2006 | R204 On 02-February-06 |        |              | Bond Future           | 7.3600    | 7.3920                        | 106.3315  | 106.0339                        | 0.00          |
| 19/01/2006 | R204 On 04-May-06      |        |              | Bond Future           | 7.3600    | 7.4020                        | 108.2107  | 107.8918                        | 0.00          |
| 19/01/2006 | R204 On 03-August-06   |        |              | Bond Future           | 7.3700    | 7.4090                        | 106.1161  | 105.7683                        | 0.00          |
| 19/01/2006 | R204 On 02-November-06 |        |              | Bond Future           | 7.3700    | 0.0000                        | 108.0094  | 0.0000                          | 0.00          |
| 19/01/2006 | R204 On 02-November-06 | 8.00   | Call         | Option on Bond Future | 53286     | 0                             | 53286     | 0                               | 0.00          |
| 19/01/2006 | R204 On 02-November-06 | 8.00   | Put          | Option on Bond Future | 3431      | 0                             | 3431      | 0                               | 0.00          |
| 19/01/2006 | R204 On 02-November-06 | 8.00   | Call         | Option on Bond Future | 70195     | 0                             | 70195     | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2006 | R204 On 02-November-06  | 8.00   | Put          | Option on Bond Future | 1407      | 0                             | 1407      | 0                               | 0.00          |
| 19/01/2006 | R204 On 01-February-07  |        |              | Bond Future           | 7.3800    | 0.0000                        | 105.8743  | 0.0000                          | 0.00          |
| 19/01/2006 | R207 On 02-February-06  |        |              | Bond Future           | 7.3300    | 7.3640                        | 99.7622   | 99.4704                         | 0.00          |
| 19/01/2006 | R207 On 04-May-06       |        |              | Bond Future           | 7.3400    | 7.3720                        | 101.5330  | 101.2274                        | 0.00          |
| 19/01/2006 | R207 On 03-August-06    |        |              | Bond Future           | 7.3400    | 7.3790                        | 99.7132   | 99.3776                         | 0.00          |
| 19/01/2006 | R207 On 02-November-06  |        |              | Bond Future           | 7.3400    | 0.0000                        | 101.4897  | 0.0000                          | 0.00          |
| 19/01/2006 | R207 On 01-February-07  |        |              | Bond Future           | 7.3500    | 0.0000                        | 99.6324   | 0.0000                          | 0.00          |
| 20/01/2006 | GOVI On 02-February-06  |        |              | jGovi                 | 238.1100  | 237.9370                      | 238.1100  | 237.9370                        | 506.00        |
| 20/01/2006 | GOVI On 01-February-07  |        |              | jGovi                 | 255.4900  | 255.2990                      | 255.4860  | 255.2990                        | 0.00          |
| 20/01/2006 | GOVI On 04-May-06       |        |              | jGovi                 | 242.3200  | 242.1410                      | 242.3210  | 242.1410                        | 220.00        |
| 20/01/2006 | GOVI On 03-August-06    |        |              | jGovi                 | 246.6800  | 246.4900                      | 246.6780  | 246.4900                        | 0.00          |
| 20/01/2006 | GOVI On 02-November-06  |        |              | jGovi                 | 251.0800  | 250.8930                      | 251.0820  | 250.8930                        | 0.00          |
| 20/01/2006 | J152 On 28-February-06  |        |              | jSwap                 | 7.1500    | 7.1510                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2006 | J153 On 31-August-10    |        |              | jSwap                 | 7.2000    | 7.2130                        | 0.0128    | 0.0122                          | 0.00          |
| 20/01/2006 | J157 On 15-September-15 |        |              | jSwap                 | 7.3900    | 7.4070                        | 0.0077    | 0.0067                          | 0.00          |
| 20/01/2006 | J186 On 21-December-26  |        |              | jSwap                 | 7.0100    | 7.0210                        | 0.0535    | 0.0517                          | 0.00          |
| 20/01/2006 | J194 On 28-February-08  |        |              | jSwap                 | 7.0800    | 7.0900                        | 0.0097    | 0.0095                          | 0.00          |
| 20/01/2006 | J201 On 22-December-14  |        |              | jSwap                 | 7.3800    | 7.3950                        | 0.0080    | 0.0070                          | 0.00          |
| 20/01/2006 | J203 On 15-September-17 |        |              | jSwap                 | 7.3400    | 7.3590                        | 0.0126    | 0.0114                          | 0.00          |
| 20/01/2006 | J204 On 21-December-18  |        |              | jSwap                 | 7.3400    | 7.3500                        | 0.0134    | 0.0125                          | 0.00          |
| 20/01/2006 | J207 On 15-January-20   |        |              | jSwap                 | 7.3200    | 7.3250                        | 0.0592    | 0.0585                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2006 | JBAR On 16-March-05    |        |              | jBar    | 7.0400    | 7.0290                        | 0.0000    | 0.0000                          | 0.00          |
| 20/01/2006 | JFRA On 02-February-06 |        |              | jFra    | 7.0700    | 7.0670                        | 0.0173    | 0.0173                          | 0.00          |
| 20/01/2006 | JFRA On 01-February-07 |        |              | jFra    | 7.1100    | 7.0900                        | 0.0174    | 0.0174                          | 500.00        |
| 20/01/2006 | JFRA On 04-May-06      |        |              | jFra    | 6.8400    | 6.8550                        | 0.0168    | 0.0168                          | 0.00          |
| 20/01/2006 | JFRA On 03-May-07      |        |              | jFra    | 7.2200    | 7.2210                        | 0.0177    | 0.0177                          | 0.00          |
| 20/01/2006 | JFRA On 03-August-06   |        |              | jFra    | 6.8900    | 6.8770                        | 0.0169    | 0.0169                          | 0.00          |
| 20/01/2006 | JFRA On 02-August-07   |        |              | jFra    | 7.2900    | 7.2870                        | 0.0179    | 0.0178                          | 0.00          |
| 20/01/2006 | JFRA On 02-November-06 |        |              | jFra    | 6.9600    | 6.9550                        | 0.0171    | 0.0170                          | 0.00          |
| 20/01/2006 | JFRA On 01-November-07 |        |              | jFra    | 7.3500    | 7.3300                        | 0.0193    | 0.0193                          | 0.00          |
| 20/01/2006 | JN02 On 02-February-06 |        |              | jNote   | 7.0900    | 7.0820                        | 0.1320    | 0.1319                          | 0.00          |
| 20/01/2006 | JN02 On 04-May-06      |        |              | jNote   | 7.1200    | 7.1180                        | 0.1326    | 0.1326                          | 0.00          |
| 20/01/2006 | JN02 On 03-August-06   |        |              | jNote   | 7.2000    | 7.1950                        | 0.1339    | 0.1339                          | 0.00          |
| 20/01/2006 | JN02 On 02-November-06 |        |              | jNote   | 7.2000    | 7.2730                        | 0.1339    | 0.1352                          | 0.00          |
| 20/01/2006 | JN05 On 02-February-06 |        |              | jNote   | 7.3700    | 7.3750                        | 0.3072    | 0.3074                          | 0.00          |
| 20/01/2006 | JN05 On 04-May-06      |        |              | jNote   | 7.4100    | 7.4120                        | 0.3084    | 0.3087                          | 0.00          |
| 20/01/2006 | JN05 On 03-August-06   |        |              | jNote   | 7.4600    | 7.4610                        | 0.3101    | 0.3102                          | 0.00          |
| 20/01/2006 | JN05 On 02-November-06 |        |              | jNote   | 7.5000    | 7.5100                        | 0.3114    | 0.3118                          | 0.00          |
| 20/01/2006 | JN10 On 02-February-06 |        |              | jNote   | 7.4900    | 7.4990                        | 0.5261    | 0.5265                          | 0.00          |
| 20/01/2006 | JN10 On 04-May-06      |        |              | jNote   | 7.5100    | 7.5140                        | 0.5266    | 0.5269                          | 0.00          |
| 20/01/2006 | JN10 On 03-August-06   |        |              | jNote   | 7.5300    | 7.5360                        | 0.5272    | 0.5276                          | 0.00          |
| 20/01/2006 | JN10 On 02-November-06 |        |              | jNote   | 7.5500    | 7.5580                        | 0.5278    | 0.5282                          | 0.00          |
| 20/01/2006 | JROD On 31-January-06  |        |              | jRod    | 6.5200    | 6.6740                        | 0.0032    | 0.0031                          | 0.00          |
| 20/01/2006 | JROD On 28-February-06 |        |              | jRod    | 6.5800    | 6.7370                        | 0.0029    | 0.0029                          | 0.00          |
| 20/01/2006 | JROD On 31-March-06    |        |              | jRod    | 6.7200    | 6.8630                        | 0.0026    | 0.0026                          | 0.00          |
| 20/01/2006 | JROD On 28-April-06    |        |              | jRod    | 6.7900    | 6.8640                        | 0.0053    | 0.0053                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2006 | JROD On 31-May-06      |        |              | jRod                  | 6.8600    | 6.9320                        | 0.0051    | 0.0051                          | 0.00          |
| 20/01/2006 | JROD On 30-June-06     |        |              | jRod                  | 6.9100    | 6.9880                        | 0.0048    | 0.0048                          | 0.00          |
| 20/01/2006 | JROD On 31-July-06     |        |              | jRod                  | 6.8800    | 6.9360                        | 0.0077    | 0.0076                          | 0.00          |
| 20/01/2006 | JROD On 31-August-06   |        |              | jRod                  | 6.9200    | 6.9690                        | 0.0074    | 0.0074                          | 0.00          |
| 20/01/2006 | R153 On 02-February-06 |        |              | Bond Future           | 7.2000    | 7.2190                        | 127.9219  | 127.8524                        | 267.00        |
| 20/01/2006 | R153 On 01-February-07 |        |              | Bond Future           | 7.2300    | 7.2290                        | 123.5341  | 123.5341                        | 0.00          |
| 20/01/2006 | R153 On 04-May-06      |        |              | Bond Future           | 7.2000    | 7.2210                        | 123.6006  | 123.5265                        | 1.00          |
| 20/01/2006 | R153 On 03-August-06   |        |              | Bond Future           | 7.1900    | 7.2120                        | 125.8215  | 125.7475                        | 0.00          |
| 20/01/2006 | R153 On 02-November-06 |        |              | Bond Future           | 7.1900    | 7.2140                        | 121.4803  | 121.4033                        | 0.00          |
| 20/01/2006 | R153 On 02-November-06 | 7.75   | Call         | Option on Bond Future | 50606     | 51567                         | 50606     | 51567                           | 0.00          |
| 20/01/2006 | R153 On 02-November-06 | 8.00   | Call         | Option on Bond Future | 50606     | 51567                         | 50606     | 51567                           | 0.00          |
| 20/01/2006 | R153 On 02-November-06 | 7.75   | Put          | Option on Bond Future | 3861      | 5592                          | 3861      | 5592                            | 0.00          |
| 20/01/2006 | R153 On 02-November-06 | 8.00   | Put          | Option on Bond Future | 3861      | 5592                          | 3861      | 5592                            | 0.00          |
| 20/01/2006 | R153 On 02-February-06 | 8.00   | Call         | Option on Bond Future | 6230      | 5904                          | 6230      | 5904                            | 0.00          |
| 20/01/2006 | R153 On 02-February-06 | 8.00   | Put          | Option on Bond Future | 2025      | 2394                          | 2025      | 2394                            | 0.00          |
| 20/01/2006 | R153 On 04-May-06      | 7.00   | Call         | Option on Bond Future | 18661     | 18221                         | 18661     | 18221                           | 0.00          |
| 20/01/2006 | R153 On 04-May-06      | 7.00   | Put          | Option on Bond Future | 6497      | 6799                          | 6497      | 6799                            | 0.00          |
| 20/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 25938     | 25402                         | 25938     | 25402                           | 0.00          |
| 20/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 3654      | 3859                          | 3654      | 3859                            | 0.00          |
| 20/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 34185     | 33571                         | 34185     | 33571                           | 0.00          |
| 20/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 1890      | 2017                          | 1890      | 2017                            | 0.00          |
| 20/01/2006 | R153 On 04-May-06      | 9.25   | Call         | Option on Bond Future | 43095     | 42425                         | 43095     | 42425                           | 0.00          |
| 20/01/2006 | R153 On 04-May-06      | 9.00   | Call         | Option on Bond Future | 43095     | 42425                         | 43095     | 42425                           | 0.00          |
| 20/01/2006 | R153 On 04-May-06      | 8.75   | Call         | Option on Bond Future | 43095     | 42425                         | 43095     | 42425                           | 0.00          |
| 20/01/2006 | R153 On 04-May-06      | 8.25   | Call         | Option on Bond Future | 43095     | 42425                         | 43095     | 42425                           | 0.00          |
| 20/01/2006 | R153 On 04-May-06      | 7.75   | Call         | Option on Bond Future | 43095     | 42425                         | 43095     | 42425                           | 0.00          |
| 20/01/2006 | R153 On 04-May-06      | 9.25   | Put          | Option on Bond Future | 894       | 966                           | 894       | 966                             | 20.00         |
| 20/01/2006 | R153 On 04-May-06      | 9.00   | Put          | Option on Bond Future | 894       | 966                           | 894       | 966                             | 20.00         |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2006 | R153 On 04-May-06      | 8.75   | Put          | Option on Bond Future | 894       | 966                           | 894       | 966                             | 20.00         |
| 20/01/2006 | R153 On 04-May-06      | 8.25   | Put          | Option on Bond Future | 894       | 966                           | 894       | 966                             | 20.00         |
| 20/01/2006 | R153 On 04-May-06      | 7.75   | Put          | Option on Bond Future | 894       | 966                           | 894       | 966                             | 20.00         |
| 20/01/2006 | R153 On 02-February-06 | 8.00   | Call         | Option on Bond Future | 21418     | 20757                         | 21418     | 20757                           | 0.00          |
| 20/01/2006 | R153 On 02-February-06 | 8.00   | Put          | Option on Bond Future | 64        | 98                            | 64        | 98                              | 0.00          |
| 20/01/2006 | R153 On 02-February-06 | 7.50   | Call         | Option on Bond Future | 27718     | 27032                         | 27718     | 27032                           | 0.00          |
| 20/01/2006 | R153 On 02-February-06 | 7.50   | Put          | Option on Bond Future | 12        | 21                            | 12        | 21                              | 0.00          |
| 20/01/2006 | R153 On 02-February-06 | 7.50   | Call         | Option on Bond Future | 29820     | 29131                         | 29820     | 29131                           | 0.00          |
| 20/01/2006 | R153 On 02-February-06 | 7.50   | Put          | Option on Bond Future | 7         | 12                            | 7         | 12                              | 0.00          |
| 20/01/2006 | R153 On 02-November-06 | 7.25   | Call         | Option on Bond Future | 24996     | 26995                         | 24996     | 26995                           | 0.00          |
| 20/01/2006 | R153 On 02-November-06 | 7.25   | Put          | Option on Bond Future | 13802     | 16571                         | 13802     | 16571                           | 0.00          |
| 20/01/2006 | R153 On 02-November-06 | 7.25   | Call         | Option on Bond Future | 30611     | 32417                         | 30611     | 32417                           | 0.00          |
| 20/01/2006 | R153 On 02-November-06 | 7.25   | Put          | Option on Bond Future | 10399     | 12975                         | 10399     | 12975                           | 0.00          |
| 20/01/2006 | R157 On 02-February-06 |        |              | Bond Future           | 7.3900    | 7.4080                        | 146.8445  | 146.7158                        | 140.00        |
| 20/01/2006 | R157 On 01-February-07 |        |              | Bond Future           | 7.4500    | 7.4480                        | 143.2890  | 143.2890                        | 0.00          |
| 20/01/2006 | R157 On 04-May-06      |        |              | Bond Future           | 7.4000    | 7.4180                        | 142.6229  | 142.4887                        | 0.00          |
| 20/01/2006 | R157 On 03-August-06   |        |              | Bond Future           | 7.4100    | 7.4220                        | 145.1849  | 145.0457                        | 0.00          |
| 20/01/2006 | R157 On 02-November-06 |        |              | Bond Future           | 7.4100    | 7.4310                        | 140.9584  | 140.8146                        | 0.00          |
| 20/01/2006 | R186 On 02-February-06 |        |              | Bond Future           | 7.0500    | 7.0660                        | 138.7628  | 138.5557                        | 0.00          |
| 20/01/2006 | R186 On 01-February-07 |        |              | Bond Future           | 7.0500    | 7.0530                        | 137.8832  | 137.8832                        | 0.00          |
| 20/01/2006 | R186 On 04-May-06      |        |              | Bond Future           | 7.0500    | 7.0640                        | 141.2289  | 141.0094                        | 0.00          |
| 20/01/2006 | R186 On 03-August-06   |        |              | Bond Future           | 7.0400    | 7.0580                        | 138.4725  | 138.2545                        | 0.00          |
| 20/01/2006 | R186 On 02-November-06 |        |              | Bond Future           | 7.0400    | 7.0540                        | 140.9437  | 140.7136                        | 0.00          |
| 20/01/2006 | R194 On 02-February-06 |        |              | Bond Future           | 7.0600    | 7.0690                        | 109.9541  | 109.9346                        | 50.00         |
| 20/01/2006 | R194 On 01-February-07 |        |              | Bond Future           | 6.9400    | 6.9430                        | 107.4582  | 107.4582                        | 0.00          |
| 20/01/2006 | R194 On 04-May-06      |        |              | Bond Future           | 7.0400    | 7.0500                        | 106.8356  | 106.8131                        | 0.00          |
| 20/01/2006 | R194 On 03-August-06   |        |              | Bond Future           | 6.9900    | 7.0020                        | 108.7564  | 108.7309                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2006 | R194 On 02-November-06 |        |              | Bond Future           | 6.9400    | 6.9630                        | 105.6302  | 105.6049                        | 0.00          |
| 20/01/2006 | R194 On 01-February-07 | 7.50   | Call         | Option on Bond Future | 10400     | 10406                         | 10400     | 10406                           | 0.00          |
| 20/01/2006 | R194 On 01-February-07 | 7.50   | Put          | Option on Bond Future | 2136      | 2142                          | 2136      | 2142                            | 0.00          |
| 20/01/2006 | R194 On 01-February-07 | 7.50   | Call         | Option on Bond Future | 14408     | 14412                         | 14408     | 14412                           | 0.00          |
| 20/01/2006 | R194 On 01-February-07 | 7.50   | Put          | Option on Bond Future | 1073      | 1077                          | 1073      | 1077                            | 0.00          |
| 20/01/2006 | R201 On 02-February-06 |        |              | Bond Future           | 7.3800    | 7.3980                        | 109.9196  | 109.8179                        | 0.00          |
| 20/01/2006 | R201 On 01-February-07 |        |              | Bond Future           | 7.0800    | 7.4350                        | 111.0489  | 108.8447                        | 0.00          |
| 20/01/2006 | R201 On 04-May-06      |        |              | Bond Future           | 7.3900    | 7.4080                        | 111.8703  | 111.7643                        | 0.00          |
| 20/01/2006 | R201 On 03-August-06   |        |              | Bond Future           | 7.4000    | 7.4140                        | 109.4637  | 109.3536                        | 0.00          |
| 20/01/2006 | R201 On 02-November-06 |        |              | Bond Future           | 7.4000    | 7.4210                        | 111.4205  | 111.3067                        | 0.00          |
| 20/01/2006 | R201 On 01-February-07 | 8.00   | Call         | Option on Bond Future | 40891     | 27592                         | 40891     | 27592                           | 0.00          |
| 20/01/2006 | R201 On 01-February-07 | 8.00   | Put          | Option on Bond Future | 14851     | 23595                         | 14851     | 23595                           | 0.00          |
| 20/01/2006 | R201 On 02-November-06 | 8.00   | Call         | Option on Bond Future | 87965     | 80914                         | 87965     | 80914                           | 0.00          |
| 20/01/2006 | R201 On 02-November-06 | 8.00   | Put          | Option on Bond Future | 6819      | 907                           | 6819      | 907                             | 0.00          |
| 20/01/2006 | R201 On 02-November-06 | 8.00   | Call         | Option on Bond Future | 100068    | 94606                         | 100068    | 94606                           | 0.00          |
| 20/01/2006 | R201 On 02-November-06 | 8.00   | Put          | Option on Bond Future | 4730      | 407                           | 4730      | 407                             | 0.00          |
| 20/01/2006 | R201 On 01-February-07 | 8.00   | Call         | Option on Bond Future | 17089     | 9964                          | 17089     | 9964                            | 0.00          |
| 20/01/2006 | R201 On 01-February-07 | 8.00   | Put          | Option on Bond Future | 38343     | 53262                         | 38343     | 53262                           | 0.00          |
| 20/01/2006 | R203 On 02-February-06 |        |              | Bond Future           | 7.3600    | 7.3780                        | 110.1401  | 110.0112                        | 0.00          |
| 20/01/2006 | R203 On 01-February-07 |        |              | Bond Future           | 7.4000    | 7.4040                        | 109.4397  | 109.4095                        | 0.00          |
| 20/01/2006 | R203 On 04-May-06      |        |              | Bond Future           | 7.3700    | 7.3840                        | 107.9225  | 107.7956                        | 0.00          |
| 20/01/2006 | R203 On 03-August-06   |        |              | Bond Future           | 7.3700    | 7.3860                        | 109.8631  | 109.7303                        | 0.00          |
| 20/01/2006 | R203 On 02-November-06 |        |              | Bond Future           | 7.3800    | 7.3920                        | 107.6509  | 107.5203                        | 0.00          |
| 20/01/2006 | R203 On 03-August-06   | 8.25   | Call         | Option on Bond Future | 101795    | 101548                        | 101795    | 101548                          | 0.00          |
| 20/01/2006 | R203 On 03-August-06   | 7.75   | Call         | Option on Bond Future | 101795    | 101548                        | 101795    | 101548                          | 0.00          |
| 20/01/2006 | R203 On 03-August-06   | 9.25   | Call         | Option on Bond Future | 101795    | 101548                        | 101795    | 101548                          | 0.00          |
| 20/01/2006 | R203 On 03-August-06   | 9.00   | Call         | Option on Bond Future | 101795    | 101548                        | 101795    | 101548                          | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product               | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/01/2006 | R203 On 03-August-06   | 8.75   | Call         | Option on Bond Future | 101795    | 101548                        | 101795    | 101548                          | 0.00          |
| 20/01/2006 | R203 On 03-August-06   | 8.00   | Call         | Option on Bond Future | 101795    | 101548                        | 101795    | 101548                          | 0.00          |
| 20/01/2006 | R203 On 03-August-06   | 8.25   | Put          | Option on Bond Future | 687       | 1769                          | 687       | 1769                            | 0.00          |
| 20/01/2006 | R203 On 03-August-06   | 7.75   | Put          | Option on Bond Future | 687       | 1769                          | 687       | 1769                            | 0.00          |
| 20/01/2006 | R203 On 03-August-06   | 9.25   | Put          | Option on Bond Future | 687       | 1769                          | 687       | 1769                            | 0.00          |
| 20/01/2006 | R203 On 03-August-06   | 9.00   | Put          | Option on Bond Future | 687       | 1769                          | 687       | 1769                            | 0.00          |
| 20/01/2006 | R203 On 03-August-06   | 8.75   | Put          | Option on Bond Future | 687       | 1769                          | 687       | 1769                            | 0.00          |
| 20/01/2006 | R203 On 03-August-06   | 8.00   | Put          | Option on Bond Future | 687       | 1769                          | 687       | 1769                            | 0.00          |
| 20/01/2006 | R204 On 02-February-06 |        |              | Bond Future           | 7.3500    | 7.3570                        | 106.4168  | 106.3315                        | 0.00          |
| 20/01/2006 | R204 On 01-February-07 |        |              | Bond Future           | 7.3700    | 7.3790                        | 105.9631  | 105.8743                        | 0.00          |
| 20/01/2006 | R204 On 04-May-06      |        |              | Bond Future           | 7.3500    | 7.3640                        | 108.3033  | 108.2107                        | 0.00          |
| 20/01/2006 | R204 On 03-August-06   |        |              | Bond Future           | 7.3600    | 7.3670                        | 106.2158  | 106.1161                        | 0.00          |
| 20/01/2006 | R204 On 02-November-06 |        |              | Bond Future           | 7.3600    | 7.3710                        | 108.1077  | 108.0094                        | 0.00          |
| 20/01/2006 | R204 On 02-November-06 | 8.00   | Call         | Option on Bond Future | 61713     | 53286                         | 61713     | 53286                           | 0.00          |
| 20/01/2006 | R204 On 02-November-06 | 8.00   | Put          | Option on Bond Future | 10875     | 3431                          | 10875     | 3431                            | 0.00          |
| 20/01/2006 | R204 On 02-November-06 | 8.00   | Call         | Option on Bond Future | 76518     | 70195                         | 76518     | 70195                           | 0.00          |
| 20/01/2006 | R204 On 02-November-06 | 8.00   | Put          | Option on Bond Future | 6747      | 1407                          | 6747      | 1407                            | 0.00          |
| 20/01/2006 | R207 On 02-February-06 |        |              | Bond Future           | 7.3200    | 7.3300                        | 99.8311   | 99.7622                         | 0.00          |
| 20/01/2006 | R207 On 01-February-07 |        |              | Bond Future           | 7.4000    | 7.3470                        | 99.1982   | 99.6324                         | 0.00          |
| 20/01/2006 | R207 On 04-May-06      |        |              | Bond Future           | 7.3300    | 7.3360                        | 101.6010  | 101.5330                        | 0.00          |
| 20/01/2006 | R207 On 03-August-06   |        |              | Bond Future           | 7.3300    | 7.3390                        | 99.7806   | 99.7132                         | 0.00          |
| 20/01/2006 | R207 On 02-November-06 |        |              | Bond Future           | 7.3300    | 7.3410                        | 101.5646  | 101.4897                        | 0.00          |